This listing of claims will replace all prior versions, and listings, of claims in the application.

Listing of Claims:

1.   (Previously Presented) A financial product pricing system, comprising:

a computer interface for receiving into the system data that identify and describe the product, the data comprising: contextual data of the product, the contextual data indicating market variables involved in product pricing and used for selecting a market hypothesis for pricing the product, the contextual data comprising at least one valuation currency and at least one underlying instrument ; and characteristic data of the product comprising a set of events and flows associated with the product;

a data processor adapted for:

> generating a planned schedule from the data that identify and describe the product, the planned schedule comprising for each of a plurality of dates at least one of an event or flow relating to the product;

> interpreting the schedule, in order to generate: a table of variables for the product on the basis of at least one of the events or flows, and for each date of the planned schedule, a function for calculating the product price as a function of at least one of the product variables;

> receiving a list of market variables associated with the product and generated by a market analysis, the market variables identified for each of the plurality of dates used in pricing the product; and

> calculating using the market variables, for each of a plurality of market scenarios and for each of the plurality of dates, product variable values; and

> calculating a product price as a function of the calculated product variable values.

2.   (Previously Presented) A system according to claim 1, wherein the data processor is adapted for generating a compact script containing all the data needed for product pricing.

3.   (Previously Presented) A system according to claim 2, wherein the data

processor is adapted for inputting these data in compact script form.

4.   (Previously Presented) A system according to claim 1, wherein the data processor is adapted for presenting acquisition windows, into which the contextual data and characteristic data can be entered separately.

5.   (Previously Presented) A system according to claim 1, wherein the data processor is adapted for checking the interpretation of the schedule.

6.   (Previously Presented) A system according to claim 1, wherein the data processor is adapted for: calculating, for each of the market scenarios and for each of the dates, the value of each of the market variables, calculating, for each of the market scenarios/states and for each of the dates, the product variable values as a function of the market variable values, calculating the price as a function of the product variable values in all the market scenarios.

7.   (Previously Presented) A system according to claim 6, wherein the data processor is adapted for storing the market variable values in the form of tables (Tvvm).

8.   (Previously Presented) A system according to claim 1, wherein the data processor is adapted for storing, in the form of tables, the schedule (T1), the calculation functions (T2), the product variables (T3), the market variables (T4), and the product variable values (Tvp).

9.   (Previously Presented)   A method implemented on a computing system for pricing a financial product, comprising:

receiving into the system data that identify and describe the product, the data comprising: contextual data of the product, the contextual data indicating market variables involved in product pricing and used for selecting a market hypothesis for pricing the product, the contextual data comprising at least one valuation currency and at least one

underlying instrument; and characteristic data of the product comprising a set of events and flows associated with the product;

in the system generating a planned schedule from the data that identify and describe the product, the planned schedule comprising for each of a plurality of dates at least one of an event or flow relating to the product;

in the system interpreting the schedule, in order to generate: a table of variables for the product on the basis of at least one of the events or flows, and for each date of the planned schedule, a function for calculating the product price as a function of at least one of the product variables;

in the system receiving a list of market variables associated with the product and generated by a market analysis, the market variables identified for each of the plurality of dates used in pricing the product; and

in the system calculating using the market variables, for each of a plurality of market scenarios and for each of the plurality of dates, product variable values; and

in the system calculating a product price as a function of the calculated product variable values.

10.   (Previously Presented) The method of claim 9, further comprising in the system generating a compact script containing all the data needed for product pricing.

11.   (Previously Presented) The method of claim 10, further comprising in the system inputting data needed for product pricing in compact script form.

12.   (Previously Presented) The method of claim 9, further comprising at the system presenting acquisition windows into which the contextual data and characteristic data can be entered separately.

13.   (Previously Presented) The method of 9, further comprising in the system checking the interpretation of the schedule.

14.   (Previously Presented) The method of claim 9, further comprising in the

system: calculating, for each of the market scenarios and for each of the dates, the value of each of the market variables, calculating, for each of the market scenarios/states and for each of the dates, the product variable values as a function of the market variable values, and calculating the price as a function of the product variable values in all the market scenarios.

15.   (Previously Presented) The method of claim 14, further comprising in the system storing the market variable values in the form of tables (Tvvm).

16.   (Previously Presented) The method of claim 9, further comprising in the system storing, in the form of tables, the schedule (T1), the calculation functions (T2), the product variables (T3), the market variables (T4), and the product variable values (Tvp).